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FIA

MONTHLY VOLUME REPORT

NOVEMBER 1986

Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202 466-5460

VOLUME OF FUTURES CONTRACTS TRADED

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	NOVEMBER 1985	NOVEMBER 1986	JAN-NOV 1985	JAN-NOV 1986
Wheat (5,000 bu)	157,942	130,872	1,979,771	1,987,249
Corn (5,000 bu)	709,006	518,156	5,943,243	5,649,353
Oats (5,000 bu)	10,778	18,720	91,985	119,437
Soybeans (5,000 bu)	776,287	494,578	6,749,580	5,771,500
Soybean Oil	281,548	261,401	3,369,056	2,923,363
Soybean Meal	292,318	209,288	3,095,366	2.814,216
Silver (1,000 oz)	86,248	53,182	983,054	492,891
Gold (kilo)	8,637	10,655	163,025	112,682
GNMA Mrtges, CDR	4,036	2,070	80,428	23,517
Cash Settle GNMA	0	0	0	7,351
T-Bonds	4,118,173	3,595,031	36,483,615	49,064,837
T-Notes (6 1/2-10 yr)	297,518	328,052	2,567,902	4,121,316
Municipal Bond Index	59,457	59,211	284,813	836,010
Major Market Index	7,751	0	2,056,397	36,292
MMI Maxi	107,364	113,493	296,409	1,620,911
NASDAQ-100	67,175	0	113,203	3,743
CHICAGO BOARD OF TRADE	6,984,238	5,794,709	64,257,847	75,584,668
Wheat (5,000 bu)	54,048	49,793	689,233	701,365
Value Line Index	117,212	44,848	1,076,835	890,321
Mini Value Line	1,241	1,371	17,789	17,111
KANSAS CITY BD. OF TRD.	172,501	96,012	1,783,857	1,608,797
Coffee "C"	83,845	89,713	556,097	1,011,307
Sugar #11	216,340	173,612	2,763,531	3,388,688
Sugar #12	7,868	0	88,051	19,058
Sugar #14	3,977	4,535	12,435	65,439
Cocoa (10 M tons)	53,056	54,090	762,619	734,062
CPI-W	27	3	1,315	8,775
COFFEE SUGAR & COCOA	365,113	321,953	4,184,048	5,227,329

	NOVEMBER 1985	NOVEMBER 1986	JAN-NOV 1985	JAN-NOV 1986
Wheat (1,000 bu)	26,755	32,251	319,689	338,760
Corn (1,000 bu)	57,184	33,192	438,642	381,601
Oats (1,000 bu)	138	412	1,677	1,800
Soybeans (1,000 bu)	78,130	26,736	765,983	644,387
Soybean Meal New		169	0	2,034
Soybean Meal Old	752	19	10,483	3,212
Live Cattle (20,000#)	4,839	2,931	58,958	55,775
Live Hogs (15,000#)	4,294	4,278	68,612	75,018
Silver (1,000 oz)	300	0	4,388	649
New York Silver	4,234	769	56,835	9,213
Gold (33.2 oz)	0	0	76	0
New York Gold	1,970	2,119	30,207	19,722
Platinum	102	638	1,240	5,549
Copper	173	11	3,914	892
Copper High Grade		49	0	1,740
T-Bonds ($50,000)	21,806	39,306	277,482	414,992
T-Bills ($500,000)	2,220	2,742	34,122	31,403
British Pound	1,196	835	19,601	16,321
Swiss Franc	6,639	7,355	103,554	93,596
Deutschemark	4,702	4,682	80,036	70,644
Japanese Yen	2,713	4,033	30,573	44,962
Canadian Dollar	125	422	3,102	5,634
MIDAMERICA COMMODITY EX.	218,272	162,949	2,309,174	2,217,913
Live Hogs (30,000#)	145,240	171,026	1,576,366	1,794,367
Pork Bellies (fzn)	85,377	91,779	1,365,752	1,013,471
Live Cattle (40,000#)	404,955	289,372	4,053,551	4,417,562
Feeder Cattle	23,544	18,996	423,840	396,267
Lumber	29,556	28,912	553,576	471,953
Gold (100 oz)	0	0	7	0
T-Bills (90-day)	142,115	106,269	2,276,201	1,710,013
Domestic CD (90-day)	1,782	20	81,265	3,060
Eurodollar (3-month)	695,425	836,280	8,189,789	10,050,114
European Currency Unit		1,233	0	42,815
British Pound	196,414	149,201	2,583,417	2,555,325
Canadian Dollar	34,089	37,119	409,514	676,817
Deutsche Mark	452,116	460,069	6,056,041	6,118,092
Japanese Yen	312,747	284,177	2,206,687	3,729,634
Mexican Peso	1,448	0	12,737	0
Swiss Franc	360,329	392,198	4,470,150	4,570,879
French Franc	175	19	9,086	2,464
S&P 500 Index	1,293,906	1,537,286	13,611,893	17,950,999
S&P 100 Index	0	0	1,662	3,514
S&P OTC 250	46,308	1	76,577	5,270
CHICAGO MERCANTILE EX.	4,225,526	4,403,957	47,958,111	55,512,616

	NOVEMBER 1985	NOVEMBER 1986	JAN-NOV 1985	JAN-NOV 1986
Wheat (5,000 bu)	23,910	18,900	278,992	264,964
White Wheat (5,000 bu)	124	48	3,336	654
MINNEAPOLIS GRAIN EX.	24,034	18,948	282,328	265,618
Copper	200,142	162,963	2,278,545	1,786,770
Silver (5,000 oz)	332,770	338,934	4,471,288	3,681,462
Gold (100 oz)	479,122	724,314	7,228,034	7,820,465
Aluminum	6,934	1,699	70,495	51,764
COMMODITY EXCHANGE	1,018,968	1,227,910	14,048,362	13,340,461
Cotton #2	63,829	113,812	584,949	930,632
Orange Jce, Fzn. Conc.	11,115	9,551	141,490	186,597
Propane	1,565	888	12,318	11,102
European Currency Unit		6,929	0	77,976
Dollar Index	42,929	6,139	42,929	144,207
NY COTTON & CITRUS	119,438	137,319	781,686	1,350,514
NYSE Composite Index	207,218	223,367	2,582,557	2,901,599
Cmdty Rsrch Bureau Index		8,182	0	50,482
NEW YORK FUTURES EX.	207,218	231,549	2,582,557	2,952,081
Palladium	14,829	14,090	123,320	138,836
Platinum	64,758	136,645	609,278	1,511,365
Potatoes(Cash Settlement)	848	1,510	16,350	14,883
No. 2 Heating Oil, NY	219,126	271,497	1,965,410	2,925,052
Leaded Reg. Gasoline, NY	40,949	0	614,109	829,733
Unleaded Reg. Gas., NY	8,427	74,711	124,874	331,722
Crude Oil	337,892	604,384	3,594,087	7,371,750
NEW YORK MERCANTILE EX.	686,829	1,102,837	7,047,428	13,123,341
Rice, Rough Old	0		9	0
Rice, Rough New		389	0	2,307
Cotton Short Staple	17		1,751	3
CHIC. RICE & COTTON EX.	17	389	1,760	2,310
TOTAL FUTURES	14,022,154	13,498,532	145,237,158	171,185,648
PERCENT CHANGE		-3.73%		17.87%

TOTAL CONTRACTS	1984	1983	1982	1981
NOVEMBER	12,693,640	11,973,837	10,760,894	8,786,071
JAN-NOV	139,607,598	129,999,278	103,090,573	89,731,405

COMMODITY GROUP	NOVEMBER 1985	NOVEMBER 1986	JAN-NOV 1985	JAN-NOV 1986
Ag Commodities	3,578,064	2,820,129	36,211,397	35,709,331
Interest Rate	5,326,004	4,915,909	50,033,733	65,570,810
Precious Metals	992,970	1,281,346	13,670,752	13,792,834
Equity Indices	1,907,632	1,979,577	20,118,135	24,265,770
Foreign Currency	1,372,693	1,348,272	15,984,498	18,005,159
NonPrecious Metal	207,249	164,722	2,352,954	1,841,175
Petroleum Product	607,959	951,480	6,310,798	11,469,359
Other	29,583	37,097	554,891	531,210
TOTAL	14,022,154	13,498,532	145,237,158	171,185,648
%				
Ag Commodities	25.52%	20.89%	24.93%	20.86%
Interest Rate	37.98%	36.42%	34.45%	38.30%
Precious Metals	7.08%	9.49%	9.41%	8.06%
Equity Indices	13.60%	14.67%	13.85%	14.18%
Foreign Currency	9.79%	9.99%	11.01%	10.52%
Non-precious Meta	1.48%	1.22%	1.62%	1.08%
Petroleum Product	4.34%	7.05%	4.35%	6.70%
Other	0.21%	0.27%	0.38%	0.31%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from November 1985 to November 1986.

	Amount of Increase		Amount of Decrease
Crude Oil, NYMEX	266,492	T-Bonds, CBT	523,142
Gold, COMEX	245,192	Soybeans, CBT	281,709
S&P 500 Index, CME	243,380	Corn, CBT	190,850
Eurodollar, CME	140,855	Live Cattle, CME	115,583
Platinum, NYMEX	71,887	Soybean Meal, CBT	83,030
Unleaded Reg.Gas,NYMEX	66,284	Value Line Index, KCBOT	72,364
No.2 Heating Oil,NYMEX	52,371	NASDAQ-100, CBT	67,175
		Soybeans, MIDAM	51,394